



26

EBS

ABNL-FRA

CITL

1

BUY

BID

OFFER

SELL

SELECT ALL

CLEAR ALL

OFF ALL

USD-SEP98

LIBOR

14-SEP-98

15-SEP-98

15-DEC-98

0 OF 70

8550

0550

8550

8900

0950

8550

50 OF 50

14

16

18

20

30

09:37

09:37

09:34

5.8550

5.8550

5.8950

G

G

P

USD-IMM

JPY IMM

GBP-IMM

28

5

5

JUN98

407825

8225

90

EBS DEALS

EBS & TFA

DEM IMM

TRADER DEALS

XEU IMM

SEP98

70

8550

8900

10

12

5

5

DEC98

10975

0075

70

MAR99

909775

0075

50

JUN99

1400025

SEP99

200400

0825

70

DEC99

301450

1825

80

MAR00

800725

1075

60

09:37

XUE

JUN99

4.3600

G

09:37

JPY

SEP98

0.6625

G

09:37

USD

SEP99

6.0400

P

09:37

GBP

SEP99

6.4800

G

09:37

JPY

DEC99

1.0700

G

09:37

GBP

MAR99

6.8500

G

09:37

USD

JUN99

6.0075

G

09:37

JPY

DEC99

1.0700

P

09:37

GBP

SEP98

7.2575

G

09:37

XEU

SEP98

3.8750

G

09:37

USD

SEP98

5.8550

G

09:37

XEU

SEP98

3.8700

G

09:37

USD

JUN99

6.0025

G

09:37

GBP

SEP99

6.4800

P

09:37

JPY

DEC98

0.7025

G

09:32

B

10

5.7800

CITN

USD

JUN98

09:33

S

50

3.7275

UBSN

DEM

JUN98

09:33

B

50

6.0075

UBSN

USD

DEC98

09:33

B

30

5.0175

UBSN

USD

JUN98

09:33

B

70

5.8900

UBSN

USD

SEP98

09:33

B

15

6.0100

UBSN

USD

MAR98

09:33

B

20

5.8175

UBSN

USD

JUN98

09:34

B

50

5.8950

CITN

USD

SEP98

09:34

B

50

5.8250

CITN

USD

JUN98

09:35

B

40

6.1775

UBSN

USD

DEC99

09:35

B

10

6.1775

UBSN

USD

DEC99

09:36

S

50

6.1425

UBSN

USD

DEC99

09:36

S

20

6.1425

UBSN

USD

DEC99

09:36

S

20

5.7800

UBSN

USD

JUN98

09:36

S

30

5.7800

CITN

USD

JUN98

09:37

S

15

5.8550

CITN

USD

SEP98

09:37

S

35

5.6550

UBSN

USD

SEP98

31

ORDER LIMIT

200

200

29

TFA MESSAGES

24

22

FIG. 1

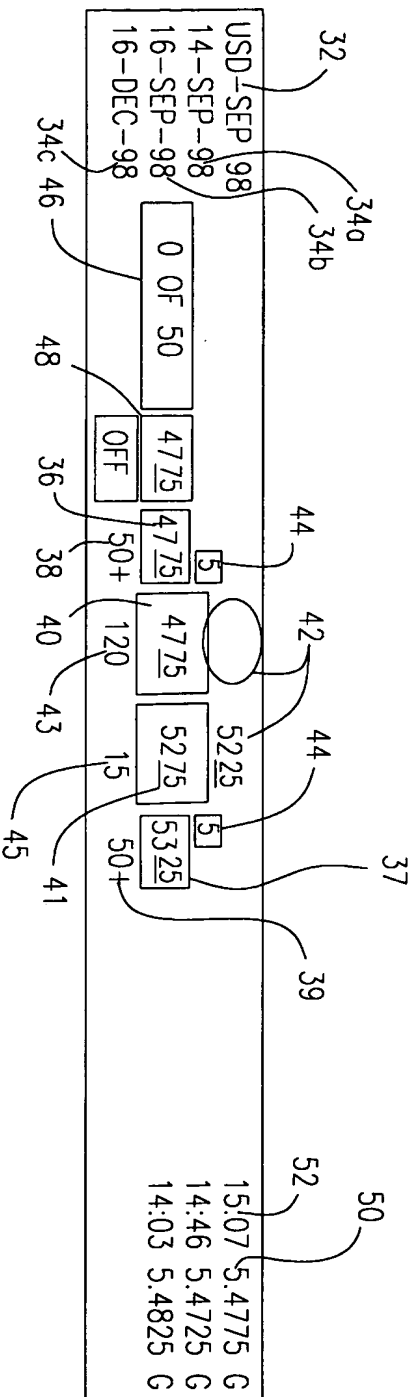


FIG. 2

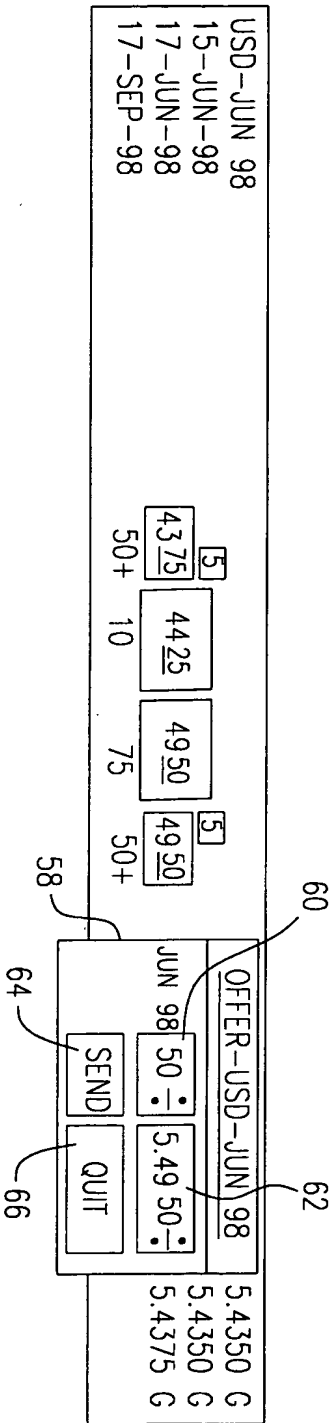


FIG. 3

FIG. 4

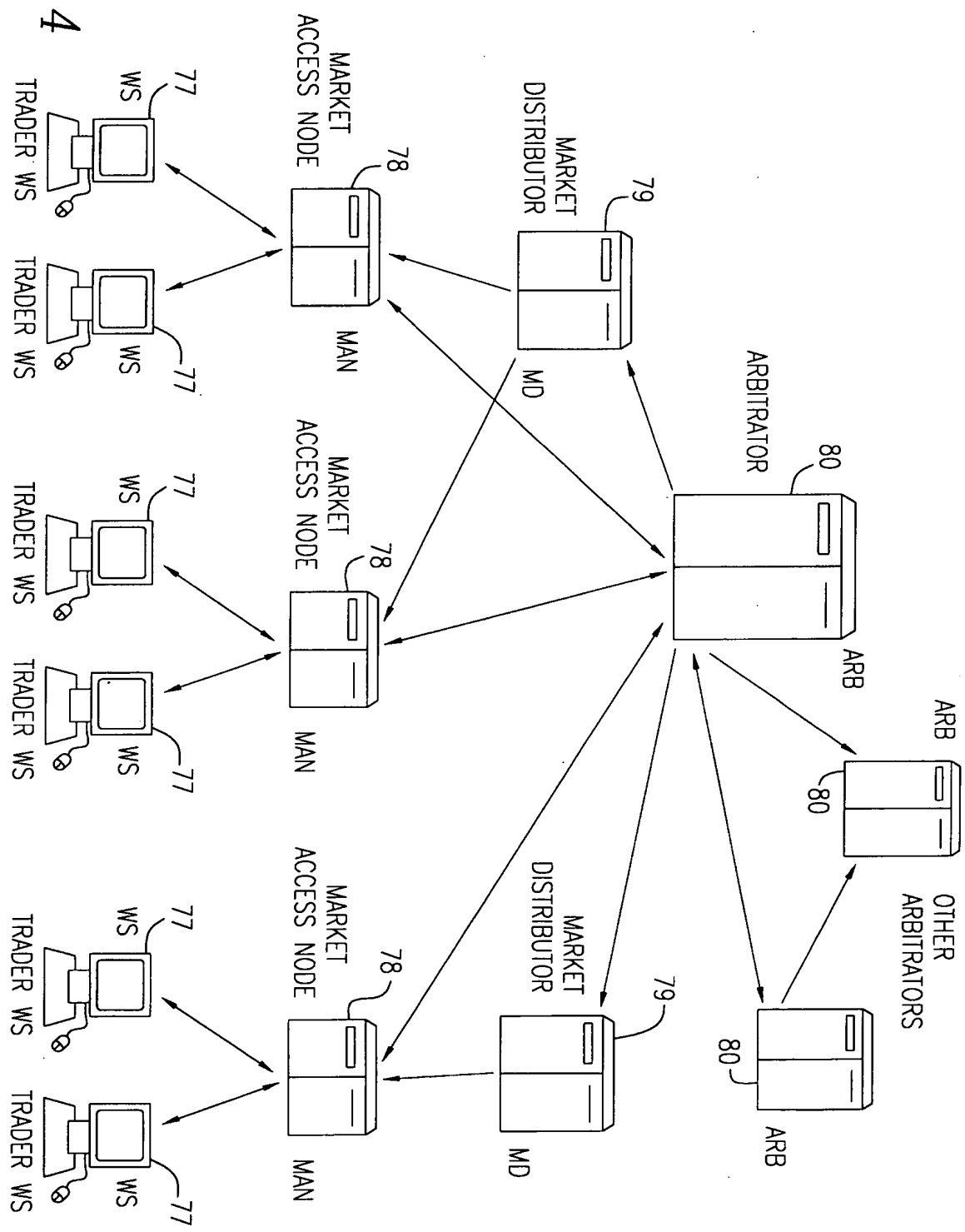
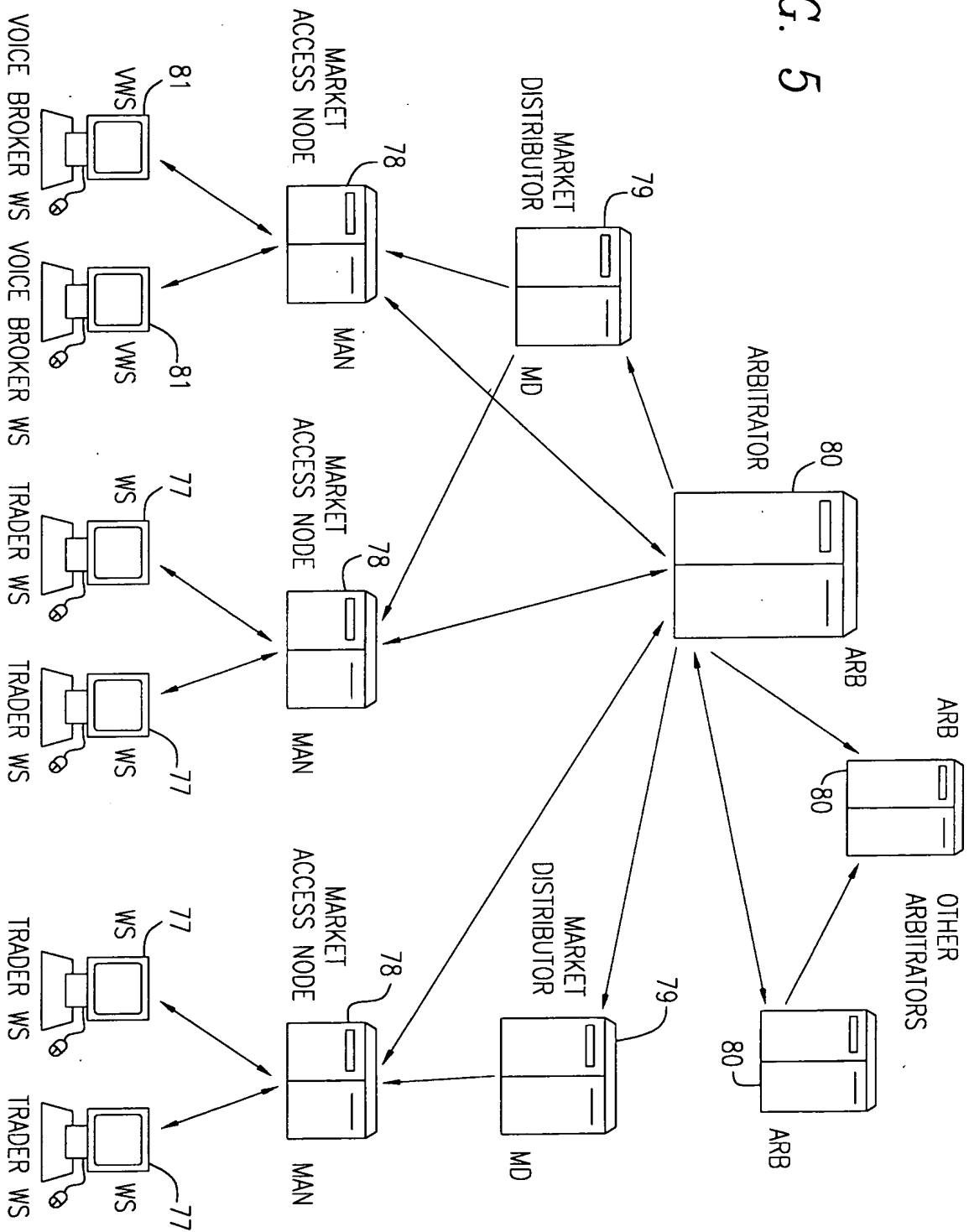
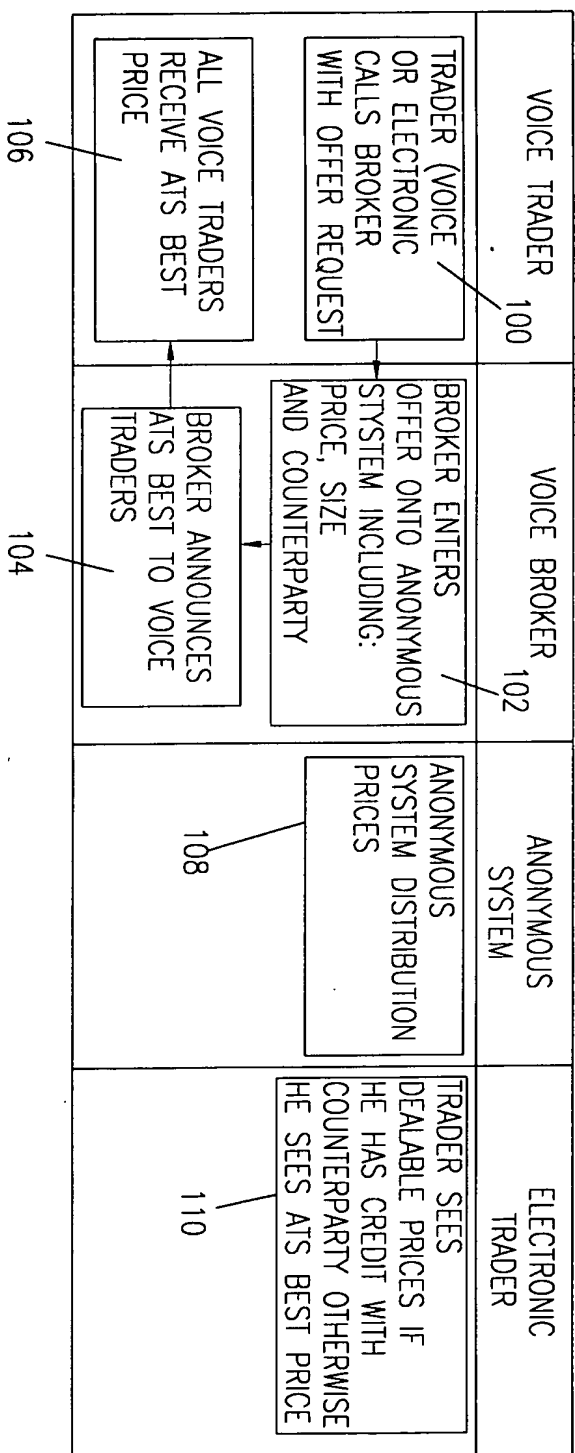


FIG. 5







1-SET INSTITUTION, THAT BROKER IS 2-CLICK OFFER BUTTON 3- FILL IN QUOTE PANEL THEN CLICK 'SEND'

TRADING ON BEHALF OF, TO CREDIT SCREEN MARKET VIEWS & BOOK

118 120

USD-SEP00 30

LIBOR 5. 9750

18-SEP-2000 9650 9700

20-SEP-2000 100+ 25

20-SEP-2000

USD-L JPY-Z GBP-L OVERVIEW BROKER DEALS B

DEC99 5. 7800 8350 51 7800 8350

MAR00 5. 8550 9025 51 8550 9050

JUN00 5. 9750 0250 51 9700 0250

SEP00 5. 9750 9700 25

DEC01 6. 0025 0550 61 0025 0575 75 375

MAR01 6. 0450 0950 61 0450 0950 225 75

JUN01 6. 1450 1950 61 1450 1950 225 250

SEP01 6. 0725 1250 61 0700 1250 200 175

USD - LIBOR 300 H 300 H

QUOTE OVERVIEW

07:44 B MWSN 800/900 5.8325 U

07:46 O UBSN 0/100 6.0700

07:47 B MWSN 150/300 5.7825

07:48 B VBST 75/350 0.6675 JPY-Z M00

25 6. 97

LLoy 5. 9650

ABNL 300 5. 9650

112 114 116

OFFER LIBOR USD 122

ON BEHALF OF: CITL

REF: 0123456789012345

07:24 5.9700 G

07:24 5.9700 P

ET CHF-L

SEP00/300 H 6.025H 60 62

64-SEND QUIT 66

SELECT ALL CLEAR ALL OFF ALL

FIG. 7



124

EBS

EPML-321

CITL

BUY

BID

OFFER

SELL

DONE

SELECT ALL

CLEAR ALL

OFF ALL

USD-SEP00

LIBOR

18-SEP-2000

20-SEP-2000

20-SEP-2000

5. 9750 0225 6. 0225

9650 9700 0225 0225

100+ 25 300 100+

0 OF 300 OFF

0225 OFF ALL

300 CLEAR ALL

07:24 5.9700 G

07:24 5.9700 P

USD-L

JPY-Z

GBP-L

OVERVIEW

BROKER DEALS

EUR-E

EBS DEALS

MARKET

CHF-L

DEC99

5. 17800 8350 51

7800 8350

07:44 B MWSN 800/900 5.8325 USD-L S00

07:46 O UBSN 0/100 6.0700 USD-L S00

07:47 B MWSN 150/300 5.7825 USD-L D99

07:48 B UBSN 75/350 0.6675 JPY-Z M00

07:50 O CITL 0/300 6.0225 USD-L S00

MAR00

5. 8550 9025 51

8550 9050

500 LLOY 5. 9750

JUN00

5. 9750 0250 51

9700 0250

25 LLOY 6. 97

SEP00

5. 9750 0250 61

9700 0250 0225

25 300 500 124

500 LLOY 5. 9650

ABNL 300 5. 9650

DEC01

6. 0025 0550 61

0025 0575

75 375

MAR01

6. 0450 0950 61

0450 0950

225 75

JUN01

6. 1450 1950 61

1450 1950

225 250

SEP01

6. 0725 11250 61

0700 11250

200 175

USD - LIBOR

300 H 4 300 H

QUOTE OVERVIEW

112

114

116

FIG. 8

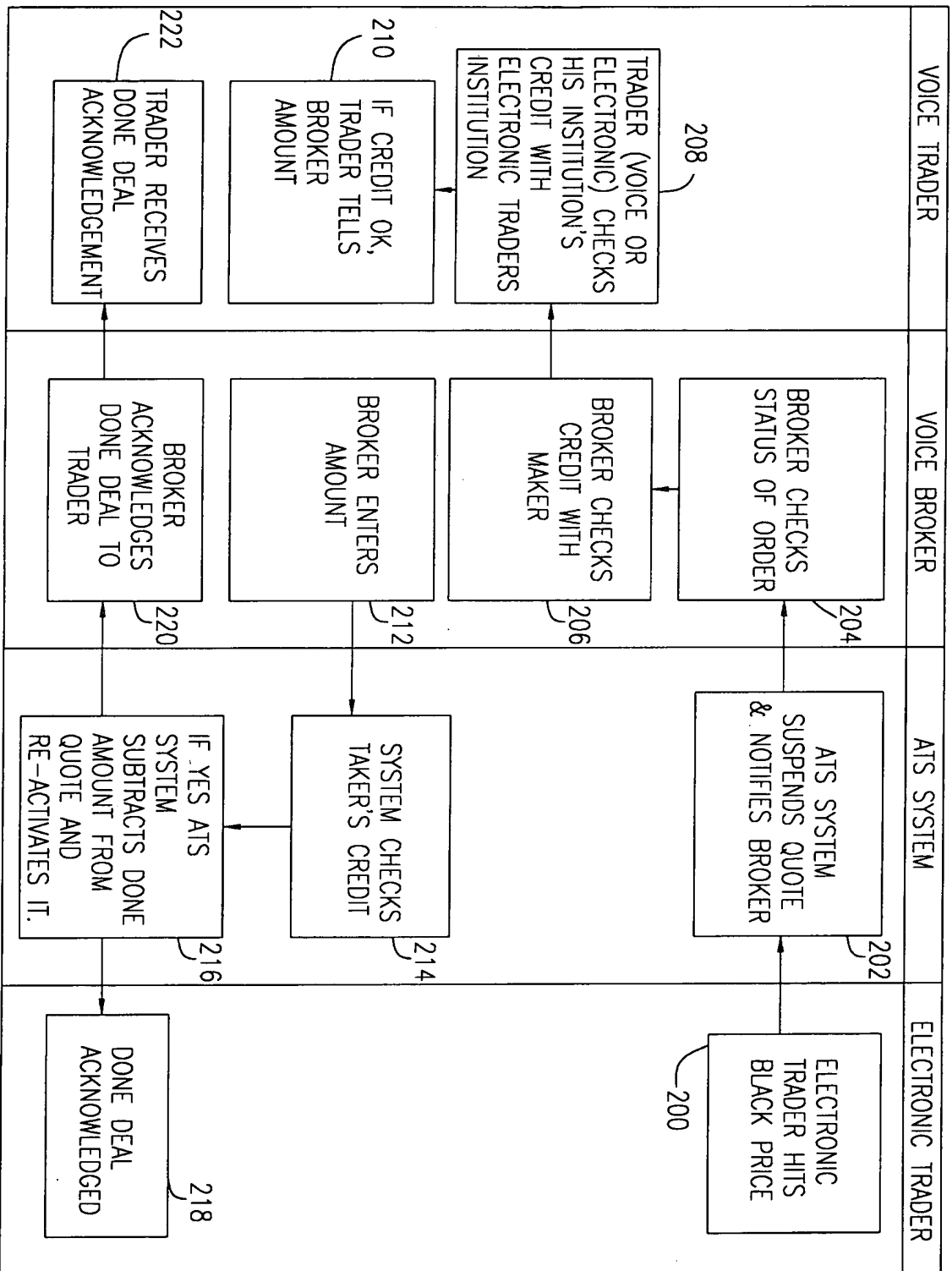


FIG. 9



EBS		EPML-321	CITL	1	BUY	BID	OFFER	SELL	DONE	SELECT ALL	CLEAR ALL	OFF ALL
USD-SEP00												
LIBOR												
18-SEP-2000												
20-SEP-2000												
20-SEP-2000												
5. 9750 0225 6. 230												
100+ 9650 9700 0225 0225												
230 MGTL FOR 150? YES NO 234												
0 OF 300 OFF												
0225 OFF ALL												
300 CLEAR ALL 07:24 5.9700 G												
07:24 5.9700 P												
USD-L	JPY-Z	GBP-L	OVERVIEW	BROKER DEALS	EUR-E	EBS DEALS	MARKET	CHF-L				
DEC99	5. 7800	8350 5	QUOTE OVERVIEW									
	7800	8350										
MAR00	5. 8550	9025 5										
	8550	9050										
JUN00	5. 9750	0250 5										
	9700	0250										
SEP00	5. 9750	0250 6										
	9700	0250										
	25	300	124									
DEC01	6. 0025	0550 6										
	0025	0575										
	75	375										
MAR01	6. 0450	0950 6										
	0450	0950										
	225	75										
JUN01	6. 1450	1950 6										
	1450	1950										
	225	250										
SEP01	6. 0725	1250 6										
	0700	1250										
	200	175										
USD - LIBOR												
300	14	300										
BIDS			OFFERS									
LLOY			CITL									
500			5. 9750									
LLOY			25									
500			6. 97									
ABNL			LLOY									
300			5. 9650									
300			5. 9650									

FIG. 10



EBS		EPML-321		CITL		BUY		BID		OFFER		SELL		DONE		SELECT ALL		CLEAR ALL		OFF ALL	
USD-SEP00																					
LIBOR																					
18-SEP-2000																					
20-SEP-2000																					
20-SEP-2000																					
5. 9750 0225 6.										OFFER LIBOR USD 240											
9650 9700 0225 0225										MGTL FOR 150 H SEND 242											
100+ 25 300 100+										300 @ 6. 0225 QUIT 244											
										07:24 5.9700 G											
										07:24 5.9700 P											
USD-L		JPY-Z		GBP-L		OVERVIEW		BROKER DEALS		EUR-E		EBS DEALS		MARKET		CHF-L					
DEC99 5. 7800 8350 5. 7800 8350																					
MAR00 5. 8550 9025 5. 8550 9050																					
JUN00 5. 9750 0250 5. 9700 0250																					
SEP00 5. 9750 0250 6. 9700 0250 0225 25 300 300																					
DEC01 6. 0025 0550 6. 0025 0575 75 375																					
MAR01 6. 0450 0950 6. 0450 0950 225 75																					
JUN01 6. 1450 1950 6. 1450 1950 225 250																					
SEP01 6. 0725 1250 6. 0700 1250 200 175																					
USD - LIBOR 300 H 4 B 300 H																					
QUOTE OVERVIEW																					
07:44 B MWSN 800/900 5.8325 USD-L 500																					
07:46 O UBSN 0/100 6.0700 USD-L 500																					
07:47 B MWSN 150/300 5.7825 USD-L 099																					
07:48 B UBST 75/350 0.6675 JPY-Z M00																					
07:50 O CITL 0/300 6.0225 USD-L 500																					
BIDS																					
LLOY 500 5. 9750																					
LLOY 25 6. 97																					
LLOY 500 5. 9650																					
ABNL 300 5. 9650																					
OFFERS																					
CITL 300 6. 0225																					
DFDFADS																					

FIG. 11

EPMS	EPML-321	CITL	V	BUY	BID	OFFER	SELL	DONE	SELECT ALL	CLEAR ALL	OFF ALL
------	----------	------	---	-----	-----	-------	------	------	------------	-----------	---------

USD-SEP00	LIBOR	18-SEP-2000	20-SEP-2000	20-SEP-2000	5.	9750	0225	6.	230	MCITL FOR 150?	YES	NO	234
					9650	9700	0225	0225		0 OF 300	OFF		
					100+	25	300	100+		0225			07:24 5.9700
										300			5.9700

USD-L	JPY-Z	GBP-L	OVERVIEW	BROKER DEALS	EUR-E	EBS DEALS	MARKET	CHF-L
DEC99	5. 7800	8350 5						
	7800	8350						
MAR00	5. 8550	9025 15						
	8550	9050						
JUN00	5. 9750	0250 15						
	9700	0250						
SEP00	5. 9750	0250 16						
	9700	0250						
	25	300						
DEC01	6. 0025	0550 16						
	0025	0575						
	75	375						
MAR01	6. 0450	0950 16						
	0450	0950						
	225	75						
JUN01	6. 1450	1950 16						
	1450	1950						
	225	250						
SEP01	6. 0725	1250 16						
	0700	1250						
	200	175						

QUOTE OVERVIEW	
07:44 B MWSN 800/900 5.8325 USD-L 500	
07:46 O UBSN 0/100 6.0700 USD-L 500	
07:47 B MWSN 150/300 5.7825 USD-L 099	
07:48 B UBST 75/350 0.6675 JPY-Z M00	
07:50 O CITL 0/300 6.0225 USD-L 500	

BIDS	OFFERS
LLOY 500 5. 9750	CITL 300 6. 0225
LLOY 25 6. 97	
LLOY 500 5. 9650	
ABNL 300 5. 9650	

FIG. 12



EBS		EPML-321		CITL		BUY		BID		OFFER		SELL		DONE		SELECT ALL		CLEAR ALL		OFF ALL			
USD-SEP00																							
LIBOR																							
18-SEP-2000																							
20-SEP-2000																							
20-SEP-2000																							
										5.		9750		0225		6.		150 OF 300		OFF			
										9650		9700		0225		0225		0225		OFF ALL		07:24 5.9700 G	
										100+		25		300		100+		150		CLEAR ALL		07:24 5.9700 P	
																						07:55 6.0225 P	
USD-L																							
JPY-Z																							
GBP-L																							
OVERVIEW																							
BROKER DEALS																							
EUR-E																							
EBS DEALS																							
MARKET																							
CHF-L																							
DEC99																							
5. 7800 8350 5.																							
7800 8350																							
MAR00																							
5. 8550 9025 5.																							
8550 9050																							
JUN00																							
5. 9750 0250 5.																							
9700 0250																							
SEP00																							
5. 9750 0250 6.																							
9700 0250 0225																							
25 300 300																							
DEC01																							
6. 0025 0550 6.																							
0025 0575																							
75 375																							
MAR01																							
6. 0450 0950 6.																							
0450 0950																							
225 75																							
JUN01																							
6. 1450 1950 6.																							
1450 1950																							
225 250																							
SEP01																							
6. 0725 11250 6.																							
0700 11250																							
200 175																							
USD - LIBOR																							
300 M																							
300 H																							
QUOTE OVERVIEW																							
07:44 B MWSN 800/900 5.8325 USD-L S00																							
07:46 O UBSN 0/100 6.0700 USD-L S00																							
07:47 B MWSN 150/300 5.7825 USD-L D99																							
07:48 B UBSN 75/350 0.6675 JPY-Z M00																							
07:50 O CITL 150/300 6.0225 USD-L S00																							
BIDS																							
LLOY																							
500 5. 9750																							
LLOY																							
25 6. 97																							
LLOY																							
500 5. 9650																							
ABNL																							
300 5. 9650																							
OFFERS																							
CITL																							
150 6. 0225																							

FIG. 13

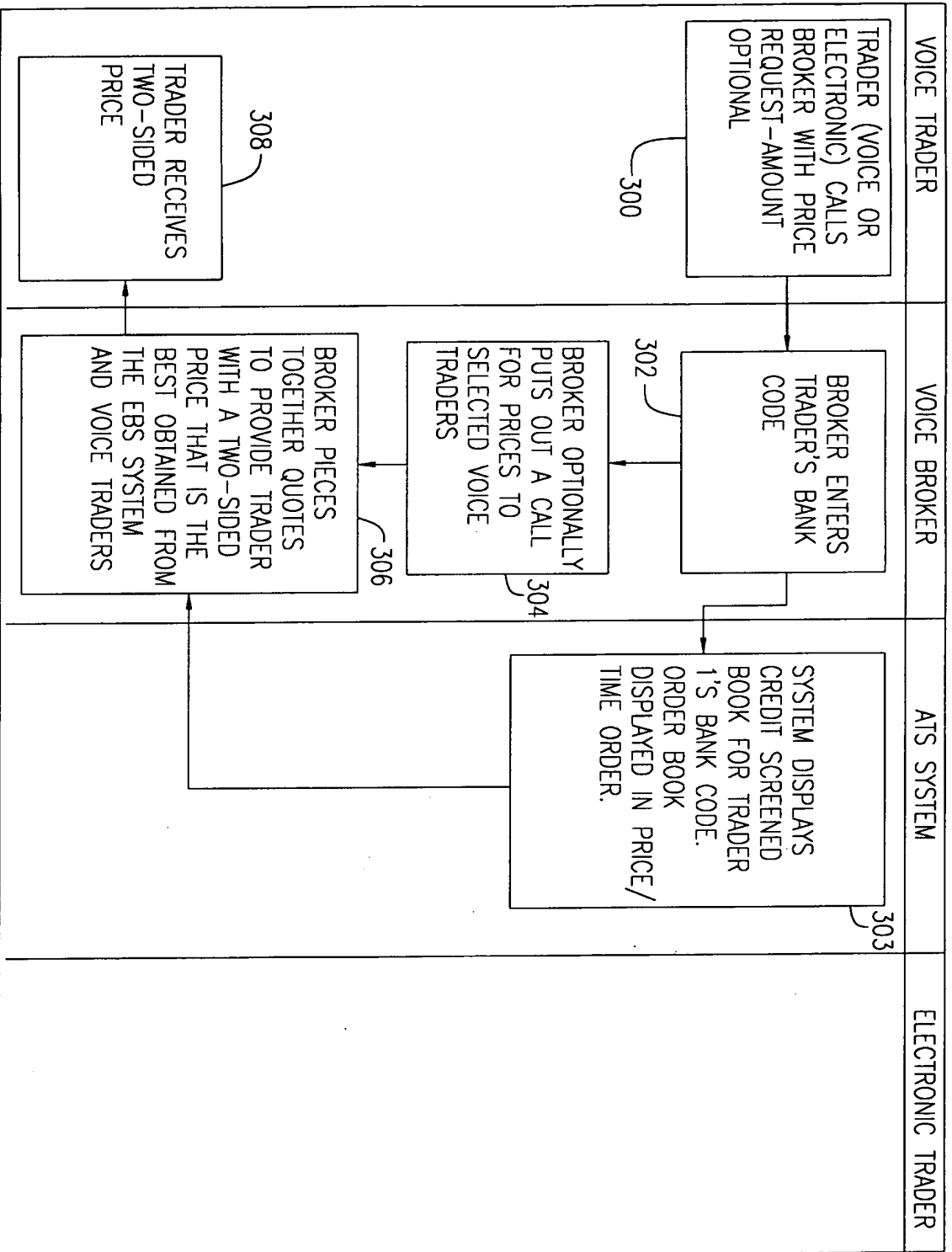


FIG. 14

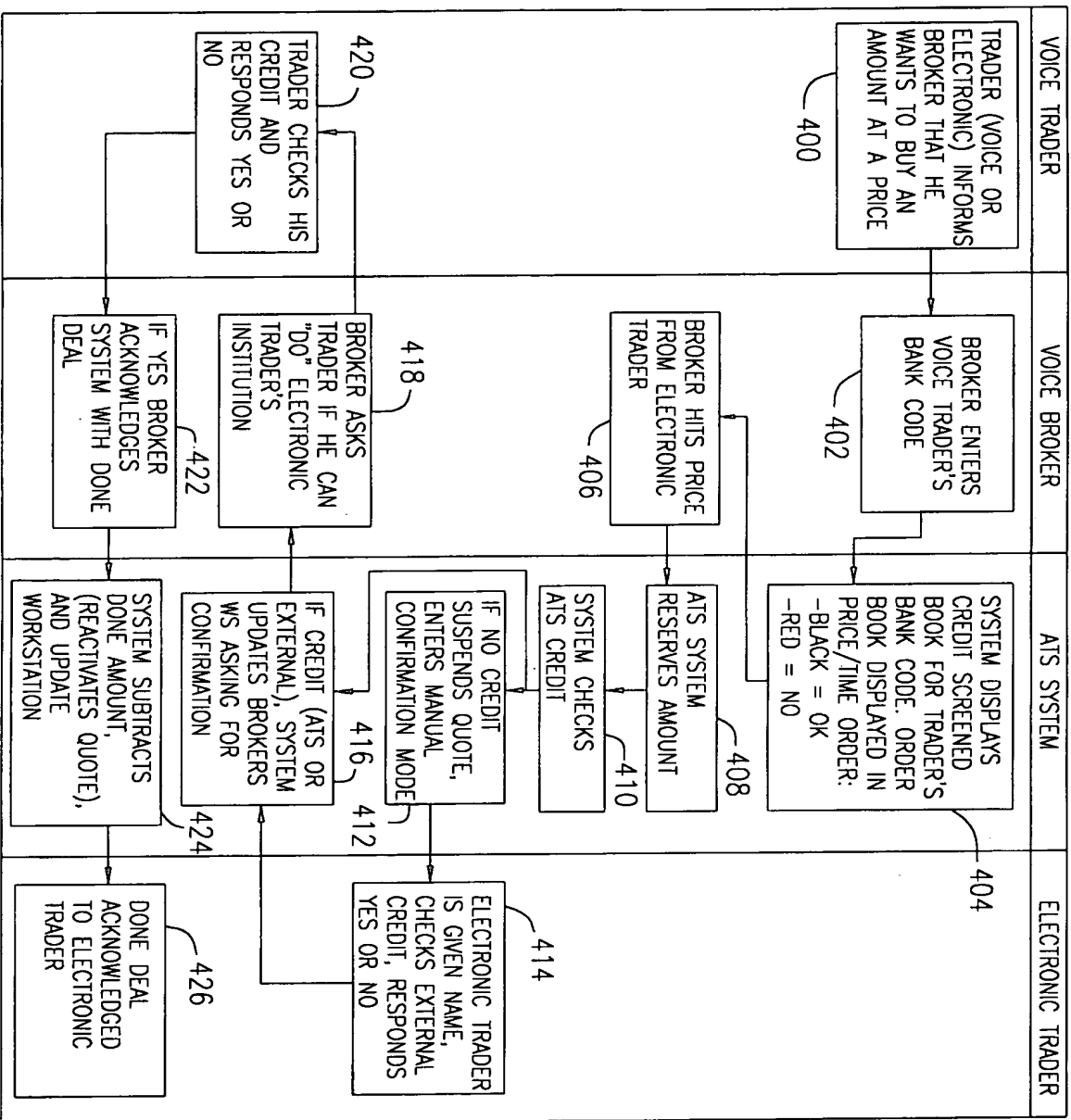


FIG. 15



EBS		ABNL-FRA		BUY BID OFFER SELL		SELECT ALL CLEAR ALL OFF ALL	
USD-DEC99 LIBOR				CITL FOR 175? YES NO			
13-DEC-1999				150 OF 300 OFF			
15-DEC-1999				8300 OFF ALL			
15-MAR-2000 434				30 CLEAR ALL 11:44 5.7800 G			
USD-L		EUR-L	GBP-L	EBS DEALS JPY-L			
DEC99		5.7800	8350 5	11:39 S 100 5.8525 CITN USD-LM00			
MAR00		5.8550	9025 5	11:39 S 125 5.8525 UBSN USD-LM00			
JUN00		5.9750	0250 5	11:39 S 100 5.9725 UBSN USD-L500			
SEP00		5.9750	0250 6	11:39 B 100 6.1625 UBSN USD-L100			
DEC01		6.0025	0550 6	11:39 B 200 5.8025 UBSN USD-LD99			
MAR01		6.0450	0950 6	11:39 B 100 5.8025 CITN USD-LD99			
JUN01		6.1450	1950 6	11:39 B 100 6.0225 CITN USD-L109			
SEP01		6.0725	1250 6	11:39 B 100 5.9875 UBSN USD-LJ00			
USD - LIBOR		200 175		11:39 B 50 5.9875 CITN USD-LJ00			
300 H		4	300 H	11:40 B 150 5.9875 UBSN USD-L500			
NOTICES				11:23 S 300 6.0250 CITN USD-LS00			
QUOTE OVERVIEW				11:40 B 150 5.9875 UBSN USD-LJ00			
432							

FIG. 16



440

EBS ABNL-FRA

BUY BID OFFER SELL

SELECT ALL CLEAR ALL OFF ALL

USD-DEC99

LIBOR

13-DEC-1999

15-DEC-1999

15-MAR-2000

5. 7850 8300 5.

7850 7850 8300 8300

100+ 175 300 100+

OFFER LIBOR USD

442

CITL FOR: 175H SEND 11:44 5.7800 P

300 @ 5 8300 QUIT 11:44 5.7800 G

11:45 5.7800 G

USD-L EUR-L GBP-L

EBS DEALS JPY-L

TRADER DEALS CHF-L

DEC99 5. 7800 8350 5

MAR00 5. 8550 9025 5

JUN00 5. 9750 10250 5

SEP00 5. 9750 10250 6

DEC01 6. 0025 0550 6

MAR01 6. 0450 0950 6

JUN01 6. 1450 1950 6

SEP01 6. 0725 1250 6

7800 8350

8550 9050

9700 10250

9700 10250 0225

0025 0575 75 375

0450 0950 225 75

1450 1950 225 250

0700 1250 200 175

11:45 JPY-L 1M0 0.9100 G

11:45 JPY-L 1S0 1.1900 G

11:45 JPY-L J00 0.7000 G

11:45 CHF-L 1D9 4.3625 G

11:45 JPY-L J00 0.7000 G

11:45 CHF-L J00 4.0800 G

11:45 USD-L 1M0 6.0400 G

11:45 GBP-L S00 7.5525 G

11:45 USD-L M00 5.8500 G

11:45 USD-L 1M0 6.0400 G

11:45 CHF-L 1S0 4.7000 G

11:45 USD-L D99 5.7800 G

11:45 JPY-L J00 5.9725 G

11:45 JPY-L J00 0.6600 P

11:45 JPY-L J00 0.7000 P

11:45 JPY-L 1M0 0.9100 P

11:39 S 100 5.8525 CITN USD-LM00

11:39 S 125 5.8525 UBSN USD-LM00

11:39 S 100 5.9725 UBSN USD-LS00

11:39 B 100 6.1625 UBSN USD-L1J0

11:39 B 200 5.8025 UBSN USD-LD99

11:39 B 100 5.8025 CITN USD-LD99

11:39 B 100 6.0225 CITN USD-L1D9

11:39 B 100 5.9875 UBSN USD-LJ00

11:39 B 50 5.9875 CITN USD-LJ00

11:40 B 150 5.9875 UBSN USD-LJ00

11:23 S 300 6.0250 CITK USD-LS00

11:40 B 150 5.9875 UBSN USD-LJ00

NOTICES

QUOTE OVERVIEW

11:49 B 0/300 5.8300 USD-L D99

FIG. 17

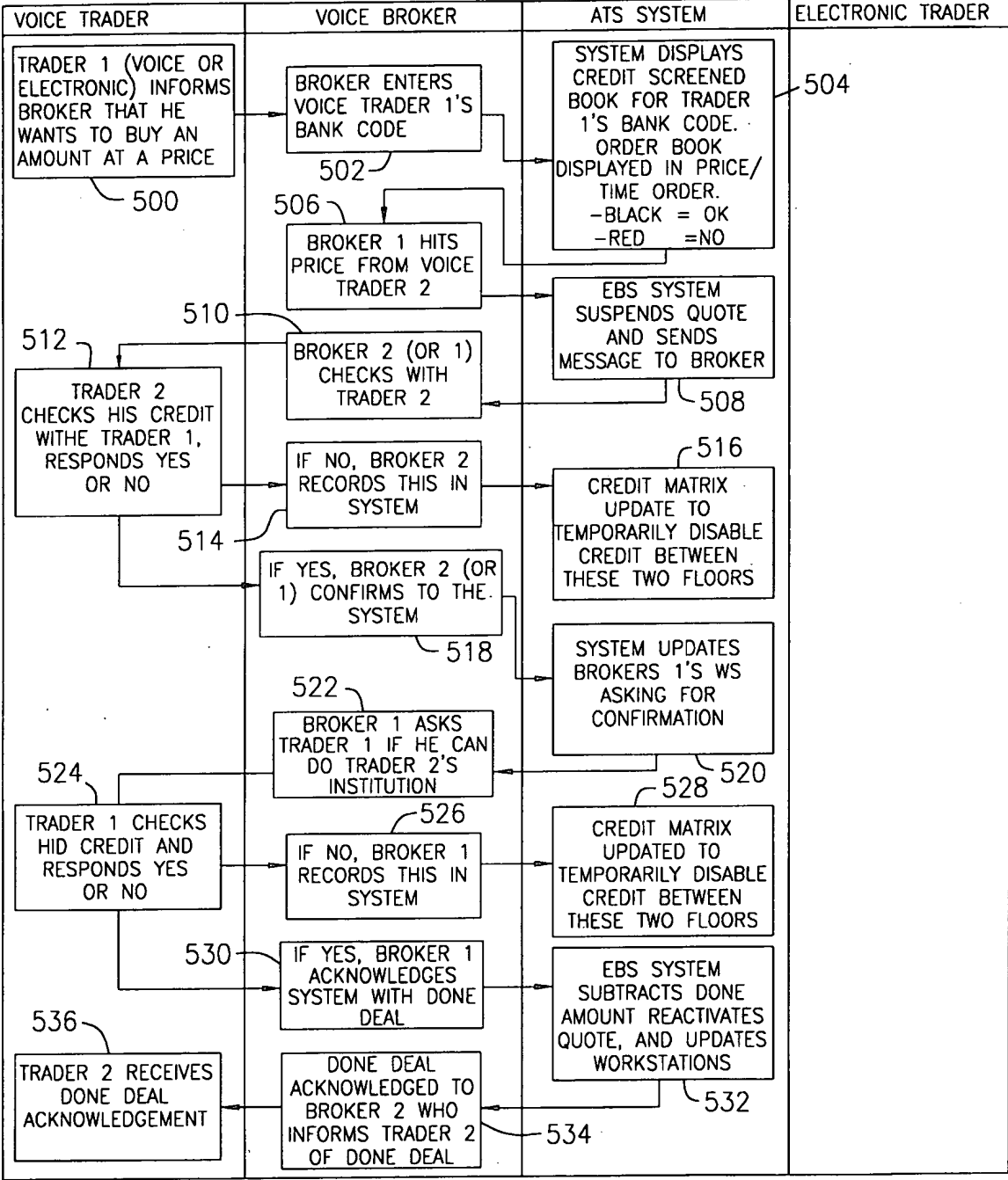


FIG. 18

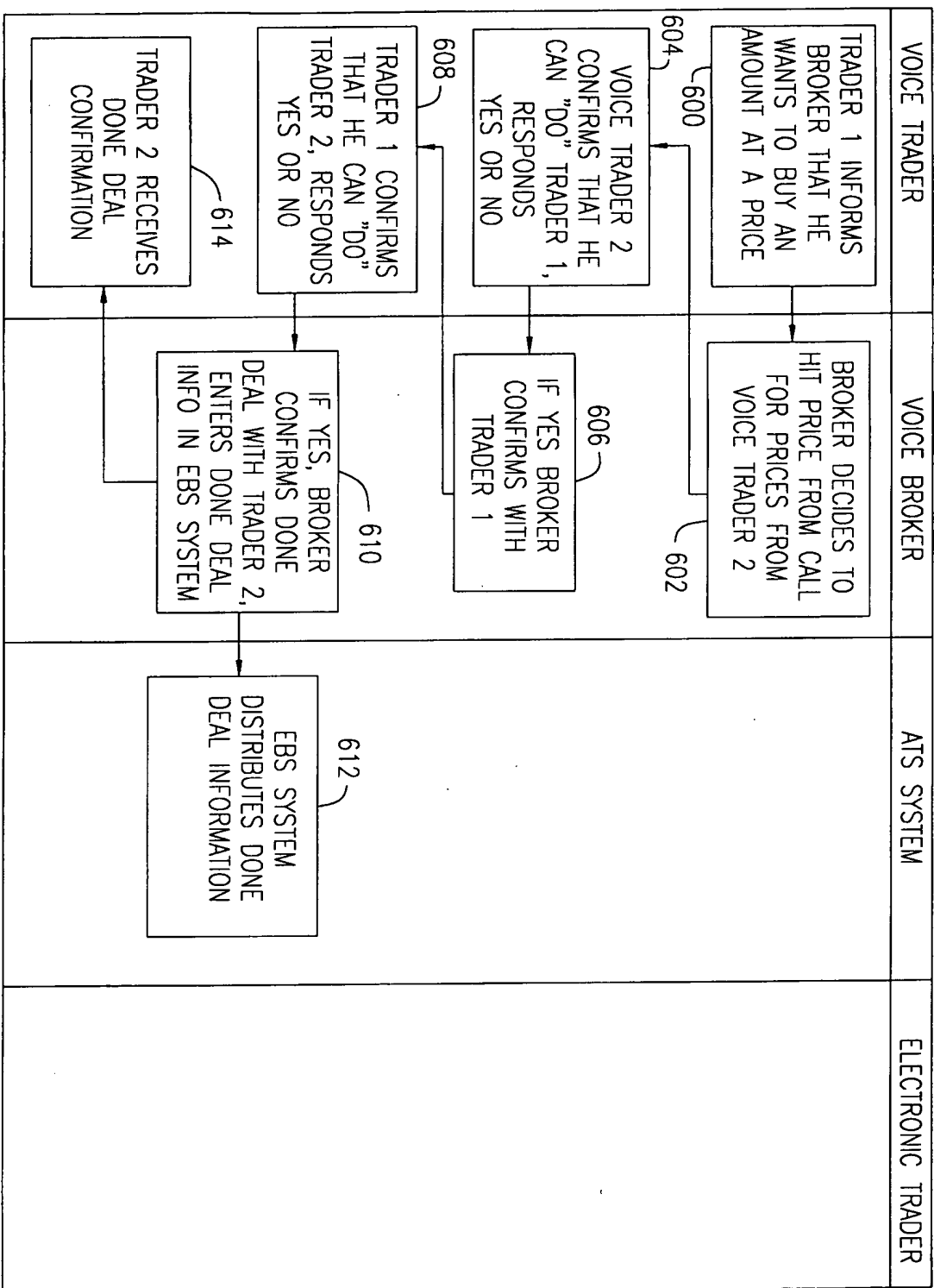


FIG. 19



<input type="button" value="EBS"/> <input type="button" value="EPMN-BRI"/> <input type="button" value="INDL"/> <input type="button" value="BUY"/> <input type="button" value="BID"/> <input type="button" value="OFFER"/> <input type="button" value="SELL"/> <input type="button" value="DONE"/> <input type="button" value="SELECT ALL"/> <input type="button" value="CLEAR ALL"/> <input type="button" value="OFF ALL"/>																																																								
USD LIBOR DECO1 MAR02 JUN02																																																								
<input type="button" value="OFF"/> <input type="button" value="OFF"/> <input type="button" value="OFF"/> <input type="button" value="OFF"/>																																																								
<input type="button" value="USD-L"/> <input type="button" value="JPY-L"/>	<input type="button" value="OVERVIEW"/> <input type="button" value="EBS DEALS"/>																																																							
<input type="button" value="MARKET"/> <input type="button" value="TRADER DEALS"/>																																																								
<div>QUOTE OVERVIEW</div> <table border="1"><tr><td>DEC00 5</td><td>7800</td><td>8125</td><td>5</td><td>13:04</td><td>B</td><td>INDL</td><td>300/300</td><td>5.7800</td><td>USD-L</td><td>D00</td></tr><tr><td>7800</td><td>7800</td><td>8125</td><td></td><td>13:06</td><td>B</td><td>INDL</td><td>0/300</td><td>6.0000</td><td>USD-L</td><td>D01</td></tr><tr><td>300</td><td>725</td><td>25</td><td></td><td>13:06</td><td>B</td><td>INDL</td><td>0/250</td><td>6.0400</td><td>USD-L</td><td>M02</td></tr><tr><td></td><td></td><td></td><td></td><td>13:06</td><td>B</td><td>INDL</td><td>0/200</td><td>6.1500</td><td>USD-L</td><td>J00</td></tr><tr><td></td><td></td><td></td><td></td><td>13:06</td><td>B</td><td>INDL</td><td>0/150</td><td>6.0900</td><td>USD-L</td><td>S00</td></tr></table>		DEC00 5	7800	8125	5	13:04	B	INDL	300/300	5.7800	USD-L	D00	7800	7800	8125		13:06	B	INDL	0/300	6.0000	USD-L	D01	300	725	25		13:06	B	INDL	0/250	6.0400	USD-L	M02					13:06	B	INDL	0/200	6.1500	USD-L	J00					13:06	B	INDL	0/150	6.0900	USD-L	S00
DEC00 5	7800	8125	5	13:04	B	INDL	300/300	5.7800	USD-L	D00																																														
7800	7800	8125		13:06	B	INDL	0/300	6.0000	USD-L	D01																																														
300	725	25		13:06	B	INDL	0/250	6.0400	USD-L	M02																																														
				13:06	B	INDL	0/200	6.1500	USD-L	J00																																														
				13:06	B	INDL	0/150	6.0900	USD-L	S00																																														
<div>BIDS</div> <div>OFFERS</div>																																																								
<div>710</div>																																																								
<div>700</div>																																																								

FIG. 20